CONTENTS OF VOLUME 39

Articles

ADLER, ROBERT J., SCHWARTZMAN, ARMIN AND GAVRILOV, YULIA. Multiple testing of local maxima for detection of peaks in 1D 3290–3319

AÏT-SAHALIA, YACINE AND JACOD, JEAN. Testing whether jumps have finite or infinite activity 1689–1719

ANEVSKI, DRAGI AND SOULIER, PHILIPPE. Monotone spectral density estimation 418–438

ARIAS-CASTRO, ERY, CANDÈS, EMMANUEL J. AND DURAND, ARNAUD. Detection of an anomalous cluster in a network ... 278–304

ARIAS-CASTRO, ERY, CANDÈS, EMMANUEL J. AND PLAN, YANIV. Global testing under sparse alternatives: ANOVA, multiple comparisons and the higher criticism 2533–2556

ARTEMIOU, ANDREAS, LI, LEXIN AND LI, BING. Principal support vector machines for linear and nonlinear sufficient dimension reduction 3182–3210

ASWANI, ANIL, BICKEL, PETER AND TOMLIN, CLAIRE. Regression on manifolds: Estimation of the exterior derivative 48–81

ATCHADÉ, YVES F. Kernel estimators of asymptotic variance for adaptive Markov chain Monte Carlo 990–1011

ATCHADÉ, YVES, KING, AARON, IONIDES, EDWARD L. AND BHADRA, ANINDYA. Iterated filtering 1776–1802

AUDIBERT, JEAN-YVES AND CATONI, OLIVIER. Robust linear least squares regression 2766–2794

AUE, ALEXANDER AND LEE, THOMAS C. M. On image segmentation using information theoretic criteria 2912–2935

BACALLADO, SERGIO. Bayesian analysis of variable-order, reversible Markov chains 838–864

BALI, JUAN LUCAS, BOENTE, GRACIELA, TYLER, DAVID E. AND WANG, JANE-LING. Robust functional principal components: A projection-pursuit approach 2852–2882

BANERJEE, MOULINATH, MICHAILIDIS, GEORGE AND TANG, RUNLONG. A two-stage hybrid procedure for estimating an inverse regression function 956–989

BELLONI, ALEXANDRE AND CHERNOZHUKOV, VICTOR. ℓ_1-penalized quantile regression in high-dimensional sparse models 82–130

BELLONI, ALEXANDRE AND WINKLER, ROBERT L. On multivariate quantiles under partial orders 1125–1179

BELOMESTNY, DENIS. Statistical inference for time-changed Lévy processes via composite characteristic function estimation 2205–2242

CONTENTS OF VOLUME 39

Articles

ADLER, ROBERT J., SCHWARTZMAN, ARMIN AND GAVRILOV, YULIA. Multiple testing of local maxima for detection of peaks in 1D 3290–3319

AÏT-SAHALIA, YACINE AND JACOD, JEAN. Testing whether jumps have finite or infinite activity 1689–1719

ANEVSKI, DRAGI AND SOULIER, PHILIPPE. Monotone spectral density estimation 418–438

ARIAS-CASTRO, ERY, CANDÈS, EMMANUEL J. AND DURAND, ARNAUD. Detection of an anomalous cluster in a network ... 278–304

ARIAS-CASTRO, ERY, CANDÈS, EMMANUEL J. AND PLAN, YANIV. Global testing under sparse alternatives: ANOVA, multiple comparisons and the higher criticism 2533–2556

ARTEMIOU, ANDREAS, LI, LEXIN AND LI, BING. Principal support vector machines for linear and nonlinear sufficient dimension reduction 3182–3210

ASWANI, ANIL, BICKEL, PETER AND TOMLIN, CLAIRE. Regression on manifolds: Estimation of the exterior derivative 48–81

ATCHADÉ, YVES F. Kernel estimators of asymptotic variance for adaptive Markov chain Monte Carlo 990–1011

ATCHADÉ, YVES, KING, AARON, IONIDES, EDWARD L. AND BHADRA, ANINDYA. Iterated filtering 1776–1802

AUDIBERT, JEAN-YVES AND CATONI, OLIVIER. Robust linear least squares regression 2766–2794

AUE, ALEXANDER AND LEE, THOMAS C. M. On image segmentation using information theoretic criteria 2912–2935

BACALLADO, SERGIO. Bayesian analysis of variable-order, reversible Markov chains 838–864

BALI, JUAN LUCAS, BOENTE, GRACIELA, TYLER, DAVID E. AND WANG, JANE-LING. Robust functional principal components: A projection-pursuit approach 2852–2882

BANERJEE, MOULINATH, MICHAILIDIS, GEORGE AND TANG, RUNLONG. A two-stage hybrid procedure for estimating an inverse regression function 956–989

BELLONI, ALEXANDRE AND CHERNOZHUKOV, VICTOR. ℓ_1-penalized quantile regression in high-dimensional sparse models 82–130

BELLONI, ALEXANDRE AND WINKLER, ROBERT L. On multivariate quantiles under partial orders 1125–1179

BELOMESTNY, DENIS. Statistical inference for time-changed Lévy processes via composite characteristic function estimation 2205–2242

BHADRA, ANINDYA, ATCHADÉ, YVES, KING, AARON AND IONIDES, EDWARD L. Iterated filtering 1776–1802
BICKEL, PETER J., CHEN, AIYOU AND LEVINA, ELIZAVETA. The method of moments and degree distributions for network models 2280–2301
BICKEL, PETER, TOMLIN, CLAIRE AND ASWANI, ANIL. Regression on manifolds: Estimation of the exterior derivative 48–81
BOENTE, GRACIELA, TYLER, DAVID E., WANG, JANE-LING AND BALI, JUAN LUCAS. Robust functional principal components: A projection-pursuit approach 2852–2882
BOGDAN, MAŁGORZATA, CHAKRABARTI, ARIJIT, FROMMLET, FLORIAN AND GHOSH, JAYANTA K. Asymptotic Bayes-optimality under sparsity of some multiple testing procedures 1551–1579
BOISTARD, H., MOULINES, E., TAQQU, M. S., REISEN, V. A. AND LÉVY-LEDUC, C. Asymptotic properties of U-processes under long-range dependence 1399–1426
BONTEMPS, DOMINIQUE. Bernstein–von Mises theorems for Gaussian regression with increasing number of regressors 2557–2584
BRADIC, JELENA, FAN, JIANQING AND JIANG, JIANCHENG. Regularization for Cox's proportional hazards model with NP-dimensionality 3092–3120
BÜCHER, AXEL, DETTE, HOLGER AND VOLGUSHEV, STANISLAV. New estimators of the Pickands dependence function and a test for extreme-value dependence 1963–2006
BÜHLMANN, PETER AND CAI, TONY. Introduction to the Lehmann special section 2243
BÜHLMANN, PETER, MEINSHAUSEN, NICOLAI AND MAATHUIS, MARLOES H. Asymptotic optimality of the Westfall–Young permutation procedure for multiple testing under dependence .. 3369–3391
BUNEA, FLORENTINA, SHE, YIYUAN AND WEGKAMP, MARTEN H. Optimal selection of reduced rank estimators of high-dimensional matrices 1282–1309
BUTA, EUGENIA AND DOSS, HANI. Computational approaches for empirical Bayes methods and Bayesian sensitivity analysis 2658–2685
CAI, JUAN-JUAN, EINMAHL, JOHN H. J. AND DE HAAN, LAURENS. Estimation of extreme risk regions under multivariate regular variation 1803–1826
CAI, T. TONY AND JIANG, TIEFENG. Limiting laws of coherence of random matrices with applications to testing covariance structure and construction of compressed sensing matrices 1496–1525
CAI, T. TONY AND LOW, MARK G. Testing composite hypotheses, Hermite polynomials and optimal estimation of a nonsmooth functional 1012–1041

CAI, T. TONY AND YUAN, MING. Optimal estimation of the mean function based on discretely sampled functional data: Phase transition 2330–2355
CAI, TONY AND BÜHLMANN, PETER. Introduction to the Lehmann special section 2243
CANDÈS, EMMANUEL J., DURAND, ARNAUD AND ARIAS-CASTRO, ERY. Detection of an anomalous cluster in a network 278–304
CANDÈS, EMMANUEL J., PLAN, YANIV AND ARIAS-CASTRO, ERY. Global testing under sparse alternatives: ANOVA, multiple comparisons and the higher criticism 2533–2556
CARROLL, RAYMOND J., WANG, LI, LIU, XIANG AND LIANG, HUA. Estimation and variable selection for generalized additive partial linear models 1827–1851
CATONI, OLIVIER AND AUDIBERT, JEAN-YVES. Robust linear least squares regression 2766–2794
CHAKRABARTI, ARIJIT, FROMMLET, FLORIAN, GHOSH, JAYANTA K. AND BOGDAN, MAŁGORZATA. Asymptotic Bayes-optimality under sparsity of some multiple testing procedures 1551–1579
CHAN, NGAI HANG AND ING, CHING-KANG. Uniform moment bounds of Fisher's information with applications to time series 1526–1550
CHAN, WAI SUM, ZHANG, LI-XIN, HU, FEIFANG AND CHEUNG, SIU HUNG. Immigrated urn models—theoretical properties and applications 643–671
CHANG, JINYUAN AND CHEN, SONG XI. On the approximate maximum likelihood estimation for diffusion processes 2820–2851
CHATTERJEE, SOURAV, YU, BIN AND ROHE, KARL. Spectral clustering and the high-dimensional stochastic blockmodel 1878–1915
CHEN, AIYOU, LEVINA, ELIZAVETA AND BICKEL, PETER J. The method of moments and degree distributions for network models 2280–2301
CHEN, DONG, HALL, PETER AND MÜLLER, HANS-GEORG. Single and multiple index functional regression models with nonparametric link 1720–1747
CHEN, S., DICK, J. AND OWEN, A. B. Consistency of Markov chain quasi-Monte Carlo on continuous state spaces 673–701
CHEN, SONG XI AND CHANG, JINYUAN. On the approximate maximum likelihood estimation for diffusion processes 2820–2851
CHERNOZHUKOV, VICTOR AND BELLONI, ALEXANDRE. ℓ_1-penalized quantile regression in high-dimensional sparse models 82–130
CHEUNG, SIU HUNG, CHAN, WAI SUM, ZHANG, LI-XIN AND HU, FEIFANG. Immigrated urn models—theoretical properties and applications 643–671

CHI, ZHIYI. Effects of statistical dependence on multiple testing under a hidden Markov model 439–473
CHU, TINGJIN, ZHU, JUN AND WANG, HAONAN. Penalized maximum likelihood estimation and variable selection in geostatistics 2607–2625
CLYDE, MERLISE A., TU, CHONG AND WOLPERT, ROBERT L. Stochastic expansions using continuous dictionaries: Lévy adaptive regression kernels 1916–1962
COMTE, FABIENNE AND GENON-CATALOT, VALENTINE. Estimation for Lévy processes from high frequency data within a long time interval 803–837
CUI, XIA, HÄRDLE, WOLFGANG KARL AND ZHU, LIXING. The EFM approach for single-index models 1658–1688
DATTNER, I., GOLDENSHLUGER, A. AND JUDITSKY, A. On deconvolution of distribution functions 2477–2501
DAVIS, RICHARD A. AND SONG, LI. Unit roots in moving averages beyond first order 3062–3091
DE HAAN, LAURENS, CAI, JUAN-JUAN AND EINMAHL, JOHN H. J. Estimation of extreme risk regions under multivariate regular variation 1803–1826
DENG, XINWEI, WANG, SIJIAN, SHAO, JUN AND WANG, YAZHEN. Sparse linear discriminant analysis by thresholding for high dimensional data 1241–1265
DETTE, HOLGER AND MELAS, VIATCHESLAV B. A note on the de la Garza phenomenon for locally optimal designs 1266–1281
DETTE, HOLGER, VOLGUSHEV, STANISLAV AND BÜCHER, AXEL. New estimators of the Pickands dependence function and a test for extreme-value dependence 1963–2006
DICK, J., OWEN, A. B. AND CHEN, S. Consistency of Markov chain quasi-Monte Carlo on continuous state spaces 673–701
DICK, JOSEF. Higher order scrambled digital nets achieve the optimal rate of the root mean square error for smooth integrands... 1372–1398
DING, YING AND NAN, BIN. A sieve M-theorem for bundled parameters in semiparametric models, with application to the efficient estimation in a linear model for censored data 3032–3061
DOSS, HANI AND BUTA, EUGENIA. Computational approaches for empirical Bayes methods and Bayesian sensitivity analysis 2658–2685
DOUC, RANDAL, MOULINES, ERIC, OLSSON, JIMMY AND VAN HANDEL, RAMON. Consistency of the maximum likelihood estimator for general hidden Markov models 474–513
DOUC, RANDAL AND ROBERT, CHRISTIAN P. A vanilla Rao–Blackwellization of Metropolis–Hastings algorithms 261–277

DRTON, MATHIAS, FOYGEL, RINA AND SULLIVANT, SETH.
Global identifiability of linear structural equation models..... 865–886
DÜMBGEN, LUTZ, SAMWORTH, RICHARD AND SCHUHMACHER, DOMINIC. Approximation by log-concave distributions, with applications to regression 702–730
DURAND, ARNAUD, ARIAS-CASTRO, ERY AND CANDÈS, EMMANUEL J. Detection of an anomalous cluster in a network.. 278–304
EINMAHL, JOHN H. J., DE HAAN, LAURENS AND CAI, JUAN-JUAN. Estimation of extreme risk regions under multivariate regular variation..... 1803–1826
FAN, JIANQING, JIANG, JIANCHENG AND BRADIC, JELENA. Regularization for Cox's proportional hazards model with NP-dimensionality 3092–3120
FAN, JIANQING, LIAO, YUAN AND MINCHEVA, MARTINA. High-dimensional covariance matrix estimation in approximate factor models..... 3320–3356
FAN, JIANQING, YU, TAO AND ZHANG, CHUNMING. Multiple testing via FDR_L for large-scale imaging data..... 613–642
FENG, ZIDING AND KOOPMEINERS, JOSEPH S. Asymptotic properties of the sequential empirical ROC, PPV and NPV curves under case-control sampling..... 3234–3261
FORT, G., MOULINES, E. AND PRIOURET, P. Convergence of adaptive and interacting Markov chain Monte Carlo algorithms 3262–3289
FOYGEL, RINA, SULLIVANT, SETH AND DRTON, MATHIAS.
Global identifiability of linear structural equation models..... 865–886
FROMMLET, FLORIAN, GHOSH, JAYANTA K., BOGDAN, MAŁGORZATA AND CHAKRABARTI, ARIJIT. Asymptotic Bayes-optimality under sparsity of some multiple testing procedures.. 1551–1579
GAO, FUQING AND ZHAO, XINGQIU. Delta method in large deviations and moderate deviations for estimators 1211–1240
GAVRILOV, YULIA, ADLER, ROBERT J. AND SCHWARTZMAN, ARMIN. Multiple testing of local maxima for detection of peaks in 1D..... 3290–3319
GENON-CATALOT, VALENTINE AND COMTE, FABIENNE. Estimation for Lévy processes from high frequency data within a long time interval..... 803–837
GEORGE, EDWARD I. AND MARUYAMA, YUZO. Fully Bayes factors with a generalized g-prior..... 2740–2765
GHOSH, JAYANTA K., BOGDAN, MAŁGORZATA, CHAKRABARTI, ARIJIT AND FROMMLET, FLORIAN. Asymptotic Bayes-optimality under sparsity of some multiple testing procedures 1551–1579

GINÉ, EVARIST AND NICKL, RICHARD. Rates of contraction for posterior distributions in L^r-metrics, $1 \leq r \leq \infty$ 2883–2911
GOLDENSHLUGER, A., JUDITSKY, A. AND DATTNER, I. On deconvolution of distribution functions 2477–2501
GOLDENSHLUGER, ALEXANDER AND LEPSKI, OLEG. Bandwidth selection in kernel density estimation: Oracle inequalities and adaptive minimax optimality 1608–1632
GROSS, SHULAMITH T., SHEN, DAVID BO AND LAI, TZE LEUNG. Evaluating probability forecasts 2356–2382
HAALAND, BEN AND QIAN, PETER Z. G. Accurate emulators for large-scale computer experiments 2974–3002
HABIGER, JOSHUA D., WU, WENSONG AND PEÑA, EDSEL A. Power-enhanced multiple decision functions controlling family-wise error and false discovery rates 556–583
HAFF, L. R., KIM, P. T., KOO, J.-Y. AND RICHARDS, D. ST. P. Minimax estimation for mixtures of Wishart distributions 3417–3440
HALL, PETER, MÜLLER, HANS-GEORG AND CHEN, DONG. Single and multiple index functional regression models with nonparametric link 1720–1747
HALL, PETER, PHAM, TUNG, WAND, M. P. AND WANG, S. S. J. Asymptotic normality and valid inference for Gaussian variational approximation 2502–2532
HAN, HAN AND MCCULLAGH, PETER. On Bayes' theorem for improper mixtures 2007–2020
HANNEKE, STEVE. Rates of convergence in active learning 333–361
HÄRDLE, WOLFGANG KARL, ZHU, LIXING AND CUI, XIA. The EFM approach for single-index models 1658–1688
HOBERT, JAMES P. AND KHARE, KSHITIJ. A spectral analytic comparison of trace-class data augmentation algorithms and their sandwich variants 2585–2606
HOFFMANN, MARC AND NICKL, RICHARD. On adaptive inference and confidence bands 2383–2409
HU, FEIFANG, CHEUNG, SIU HUNG, CHAN, WAI SUM AND ZHANG, LI-XIN. Immigrated urn models—theoretical properties and applications 643–671
HUALDE, JAVIER AND ROBINSON, PETER M. Gaussian pseudo-maximum likelihood estimation of fractional time series models 3152–3181
HUANG, JIAN, MA, SHUANGGE, LI, HONGZHE AND ZHANG, CUN-HUI. The sparse Laplacian shrinkage estimator for high-dimensional regression 2021–2046

HUCKEMANN, STEPHAN F. Intrinsic inference on the mean geodesic of planar shapes and tree discrimination by leaf growth 1098–1124
ILMONEN, PAULIINA AND PAINDAVEINE, DAVY. Semiparametrically efficient inference based on signed ranks in symmetric independent component models 2448–2476
ING, CHING-KANG AND CHAN, NGAI HANG. Uniform moment bounds of Fisher's information with applications to time series. 1526–1550
IONIDES, EDWARD L., BHADRA, ANINDYA, ATCHADÉ, YVES AND KING, AARON. Iterated filtering 1776–1802
JACOD, JEAN AND AÏT-SAHALIA, YACINE. Testing whether jumps have finite or infinite activity 1689–1719
JIANG, CI-REN AND WANG, JANE-LING. Functional single index models for longitudinal data 362–388
JIANG, JIANCHENG, BRADIC, JELENA AND FAN, JIANQING. Regularization for Cox's proportional hazards model with NP-dimensionality 3092–3120
JIANG, TIEFENG AND CAI, T. TONY. Limiting laws of coherence of random matrices with applications to testing covariance structure and construction of compressed sensing matrices 1496–1525
JIANG, WENXIN AND LIAO, YUAN. Posterior consistency of nonparametric conditional moment restricted models 3003–3031
JIMÉNEZ, RAÚL AND YUKICH, J. E. Nonparametric estimation of surface integrals 232–260
JOFFE, MARSHALL M., SMALL, DYLAN S. AND ZHANG, MING-YUAN. Causal inference for continuous-time processes when covariates are observed only at discrete times 131–173
JORDAN, MICHAEL I., OBOZINSKI, GUILLAUME AND WAINWRIGHT, MARTIN J. Support union recovery in high-dimensional multivariate regression 1–47
JUDITSKY, A., DATTNER, I. AND GOLDENSHLUGER, A. On deconvolution of distribution functions 2477–2501
KAI, BO, LI, RUNZE AND ZOU, HUI. New efficient estimation and variable selection methods for semiparametric varying-coefficient partially linear models 305–332
KERKYACHARIAN, GÉRARD, PHAM NGOC, THANH MAI AND PICARD, DOMINIQUE. Localized spherical deconvolution 1042–1068
KHARE, KSHITIJ AND HOBERT, JAMES P. A spectral analytic comparison of trace-class data augmentation algorithms and their sandwich variants 2585–2606
KHARE, KSHITIJ AND RAJARATNAM, BALA. Wishart distributions for decomposable covariance graph models 514–555

KIM, P. T., KOO, J.-Y., RICHARDS, D. ST. P. AND HAFF, L. R. Minimax estimation for mixtures of Wishart distributions 3417–3440
KING, AARON, IONIDES, EDWARD L., BHADRA, ANINDYA AND ATCHADÉ, YVES. Iterated filtering 1776–1802
KIRCH, CLAUDIA AND POLITIS, DIMITRIS N. TFT-bootstrap: Resampling time series in the frequency domain to obtain replicates in the time domain 1427–1470
KNAPIK, B. T., VAN DER VAART, A. W. AND VAN ZANTEN, J. H. Bayesian inverse problems with Gaussian priors 2626–2657
KNEIP, ALOIS AND SARDA, PASCAL. Factor models and variable selection in high-dimensional regression analysis 2410–2447
KOLASSA, JOHN AND ROBINSON, JOHN. Saddlepoint approximations for likelihood ratio like statistics with applications to permutation tests 3357–3368
KOLTCHINSKII, VLADIMIR. Von Neumann entropy penalization and low-rank matrix estimation 2936–2973
KOLTCHINSKII, VLADIMIR, LOUNICI, KARIM AND TSYBAKOV, ALEXANDRE B. Nuclear-norm penalization and optimal rates for noisy low-rank matrix completion 2302–2329
KOO, J.-Y., RICHARDS, D. ST. P., HAFF, L. R. AND KIM, P. T. Minimax estimation for mixtures of Wishart distributions 3417–3440
KOOPMEINERS, JOSEPH S. AND FENG, ZIDING. Asymptotic properties of the sequential empirical ROC, PPV and NPV curves under case-control sampling 3234–3261
KREISS, JENS-PETER, PAPARODITIS, EFSTATHIOS AND POLITIS, DIMITRIS N. On the range of validity of the autoregressive sieve bootstrap 2103–2130
LADROUE, CHRISTOPHE AND PAPAVASILIOU, ANASTASIA. Parameter estimation for rough differential equations 2047–2073
LAI, TZE LEUNG, GROSS, SHULAMITH T. AND SHEN, DAVID BO. Evaluating probability forecasts 2356–2382
LEE, THOMAS C. M. AND AUE, ALEXANDER. On image segmentation using information theoretic criteria 2912–2935
LEPSKI, OLEG AND GOLDENSHLUGER, ALEXANDER. Bandwidth selection in kernel density estimation: Oracle inequalities and adaptive minimax optimality 1608–1632
LERASLE, MATTHIEU. Optimal model selection for density estimation of stationary data under various mixing conditions 1852–1877
LERMAN, GILAD AND ZHANG, TENG. Robust recovery of multiple subspaces by geometric l_p minimization 2686–2715

LEVINA, ELIZAVETA, BICKEL, PETER J. AND CHEN, AIYOU. The method of moments and degree distributions for network models 2280–2301

LÉVY-LEDUC, C., BOISTARD, H., MOULINES, E., TAQQU, M. S. AND REISEN, V. A. Asymptotic properties of U-processes under long-range dependence 1399–1426

LI, BING, ARTEMIOU, ANDREAS AND LI, LEXIN. Principal support vector machines for linear and nonlinear sufficient dimension reduction 3182–3210

LI, BING AND YIN, XIANGRONG. Sufficient dimension reduction based on an ensemble of minimum average variance estimators 3392–3416

LI, HONGZHE, ZHANG, CUN-HUI, HUANG, JIAN AND MA, SHUANGGE. The sparse Laplacian shrinkage estimator for high-dimensional regression 2021–2046

LI, LEXIN, LI, BING AND ARTEMIOU, ANDREAS. Principal support vector machines for linear and nonlinear sufficient dimension reduction 3182–3210

LI, RUNZE, ZOU, HUI AND KAI, BO. New efficient estimation and variable selection methods for semiparametric varying-coefficient partially linear models 305–332

LI, YINGYING AND ZHENG, XINGHUA. On the estimation of integrated covariance matrices of high dimensional diffusion processes 3121–3151

LIANG, HUA, CARROLL, RAYMOND J., WANG, LI AND LIU, XIANG. Estimation and variable selection for generalized additive partial linear models 1827–1851

LIANG, HUA AND ZHANG, XINYU. Focused information criterion and model averaging for generalized additive partial linear models 174–200

LIAO, YUAN AND JIANG, WENXIN. Posterior consistency of nonparametric conditional moment restricted models 3003–3031

LIAO, YUAN, MINCHEVA, MARTINA AND FAN, JIANQING. High-dimensional covariance matrix estimation in approximate factor models 3320–3356

LIN, DENNIS K. J., LIU, MIN-QIAN AND SUN, FASHENG. On construction of optimal mixed-level supersaturated designs 1310–1333

LING, SHIQING AND ZHU, KE. Global self-weighted and local quasi-maximum exponential likelihood estimators for ARMA–GARCH/IGARCH models 2131–2163

LIU, MIN-QIAN, SUN, FASHENG AND LIN, DENNIS K. J. On construction of optimal mixed-level supersaturated designs 1310–1333

LIU, WEI AND YANG, YUHONG. Parametric or nonparametric? A parametricness index for model selection 2074–2102
LIU, XIANG, LIANG, HUA, CARROLL, RAYMOND J. AND WANG, LI. Estimation and variable selection for generalized additive partial linear models 1827–1851
LOUNICI, KARIM AND NICKL, RICHARD. Global uniform risk bounds for wavelet deconvolution estimators 201–231
LOUNICI, KARIM, PONTIL, MASSIMILIANO, VAN DE GEER, SARA AND TSYBAKOV, ALEXANDRE B. Oracle inequalities and optimal inference under group sparsity 2164–2204
LOUNICI, KARIM, TSYBAKOV, ALEXANDRE B. AND KOLTCHINSKII, VLADIMIR. Nuclear-norm penalization and optimal rates for noisy low-rank matrix completion 2302–2329
LOW, MARK G. AND CAI, T. TONY. Testing composite hypotheses, Hermite polynomials and optimal estimation of a nonsmooth functional 1012–1041
MA, SHUANGGE, LI, HONGZHE, ZHANG, CUN-HUI AND HUANG, JIAN. The sparse Laplacian shrinkage estimator for high-dimensional regression 2021–2046
MAATHUIS, MARLOES H., BÜHLMANN, PETER AND MEINSHAUSEN, NICOLAI. Asymptotic optimality of the Westfall–Young permutation procedure for multiple testing under dependence .. 3369–3391
MARUYAMA, YUZO AND GEORGE, EDWARD I. Fully Bayes factors with a generalized g-prior 2740–2765
MCCULLAGH, PETER AND HAN, HAN. On Bayes' theorem for improper mixtures 2007–2020
MEINSHAUSEN, NICOLAI, MAATHUIS, MARLOES H. AND BÜHLMANN, PETER. Asymptotic optimality of the Westfall–Young permutation procedure for multiple testing under dependence .. 3369–3391
MEISTER, ALEXANDER. Asymptotic equivalence of functional linear regression and a white noise inverse problem 1471–1495
MELAS, VIATCHESLAV B. AND DETTE, HOLGER. A note on the de la Garza phenomenon for locally optimal designs 1266–1281
MICHAILIDIS, GEORGE, TANG, RUNLONG AND BANERJEE, MOULINATH. A two-stage hybrid procedure for estimating an inverse regression function 956–989
MINCHEVA, MARTINA, FAN, JIANQING AND LIAO, YUAN. High-dimensional covariance matrix estimation in approximate factor models 3320–3356
MOULINES, E., PRIOURET, P. AND FORT, G. Convergence of adaptive and interacting Markov chain Monte Carlo algorithms 3262–3289

MOULINES, E., TAQQU, M. S., REISEN, V. A., LÉVY-LEDUC, C. AND BOISTARD, H. Asymptotic properties of U-processes under long-range dependence 1399–1426
MOULINES, ERIC, OLSSON, JIMMY, VAN HANDEL, RAMON AND DOUC, RANDAL. Consistency of the maximum likelihood estimator for general hidden Markov models 474–513
MUKERJEE, RAHUL, XU, HONGQUAN, ZHANG, RUNCHU AND PHOA, FREDERICK K. H. A trigonometric approach to quaternary code designs with application to one-eighth and one-sixteenth fractions 931–955
MÜLLER, HANS-GEORG, CHEN, DONG AND HALL, PETER. Single and multiple index functional regression models with nonparametric link 1720–1747
MURPHY, SUSAN A. AND QIAN, MIN. Performance guarantees for individualized treatment rules 1180–1210
NAN, BIN AND DING, YING. A sieve M-theorem for bundled parameters in semiparametric models, with application to the efficient estimation in a linear model for censored data 3032–3061
NEGAHBAN, SAHAND AND WAINWRIGHT, MARTIN J. Estimation of (near) low-rank matrices with noise and high-dimensional scaling 1069–1097
NICKL, RICHARD AND GINÉ, EVARIST. Rates of contraction for posterior distributions in L^r-metrics, $1 \leq r \leq \infty$ 2883–2911
NICKL, RICHARD AND HOFFMANN, MARC. On adaptive inference and confidence bands 2383–2409
NICKL, RICHARD AND LOUNICI, KARIM. Global uniform risk bounds for wavelet deconvolution estimators 201–231
NUSSBAUM, MICHAEL AND SZKOŁA, ARLETA. An asymptotic error bound for testing multiple quantum hypotheses 3211–3233
NYE, TOM M. W. Principal components analysis in the space of phylogenetic trees 2716–2739
OBOZINSKI, GUILLAUME, WAINWRIGHT, MARTIN J. AND JORDAN, MICHAEL I. Support union recovery in high-dimensional multivariate regression 1–47
OLSSON, JIMMY, VAN HANDEL, RAMON, DOUC, RANDAL AND MOULINES, ERIC. Consistency of the maximum likelihood estimator for general hidden Markov models 474–513
OWEN, A. B., CHEN, S. AND DICK, J. Consistency of Markov chain quasi-Monte Carlo on continuous state spaces 673–701
PAINDAVEINE, DAVY AND ILMONEN, PAULIINA. Semiparametrically efficient inference based on signed ranks in symmetric independent component models 2448–2476

PAPARODITIS, EFSTATHIOS, POLITIS, DIMITRIS N. AND KREISS, JENS-PETER. On the range of validity of the autoregressive sieve bootstrap 2103–2130
PAPAVASILIOU, ANASTASIA AND LADROUE, CHRISTOPHE. Parameter estimation for rough differential equations 2047–2073
PEÑA, EDSEL A., HABIGER, JOSHUA D. AND WU, WENSONG. Power-enhanced multiple decision functions controlling family-wise error and false discovery rates 556–583
PHAM, TUNG, WAND, M. P., WANG, S. S. J. AND HALL, PETER. Asymptotic normality and valid inference for Gaussian variational approximation 2502–2532
PHAM NGOC, THANH MAI, PICARD, DOMINIQUE AND KERKYACHARIAN, GÉRARD. Localized spherical deconvolution ... 1042–1068
PHOA, FREDERICK K. H., MUKERJEE, RAHUL, XU, HONGQUAN AND ZHANG, RUNCHU. A trigonometric approach to quaternary code designs with application to one-eighth and one-sixteenth fractions 931–955
PICARD, DOMINIQUE, KERKYACHARIAN, GÉRARD AND PHAM NGOC, THANH MAI. Localized spherical deconvolution 1042–1068
PLAN, YANIV, ARIAS-CASTRO, ERY AND CANDÈS, EMMANUEL J. Global testing under sparse alternatives: ANOVA, multiple comparisons and the higher criticism 2533–2556
POLITIS, DIMITRIS N. AND KIRCH, CLAUDIA. TFT-bootstrap: Resampling time series in the frequency domain to obtain replicates in the time domain 1427–1470
POLITIS, DIMITRIS N., KREISS, JENS-PETER AND PAPARODITIS, EFSTATHIOS. On the range of validity of the autoregressive sieve bootstrap 2103–2130
PONTIL, MASSIMILIANO, VAN DE GEER, SARA, TSYBAKOV, ALEXANDRE B. AND LOUNICI, KARIM. Oracle inequalities and optimal inference under group sparsity 2164–2204
PRIOURET, P., FORT, G. AND MOULINES, E. Convergence of adaptive and interacting Markov chain Monte Carlo algorithms 3262–3289
QIAN, MIN AND MURPHY, SUSAN A. Performance guarantees for individualized treatment rules 1180–1210
QIAN, PETER Z. G. AND HAALAND, BEN. Accurate emulators for large-scale computer experiments 2974–3002
RAJARATNAM, BALA AND KHARE, KSHITIJ. Wishart distributions for decomposable covariance graph models 514–555
REIß, MARKUS. Asymptotic equivalence for inference on the volatility from noisy observations 772–802

REISEN, V. A., LÉVY-LEDUC, C., BOISTARD, H., MOULINES, E. AND TAQQU, M. S. Asymptotic properties of U-processes under long-range dependence 1399–1426
RICHARDS, D. ST. P., HAFF, L. R., KIM, P. T. AND KOO, J.-Y. Minimax estimation for mixtures of Wishart distributions 3417–3440
RIGOLLET, PHILIPPE AND TSYBAKOV, ALEXANDRE. Exponential Screening and optimal rates of sparse estimation 731–771
ROBERT, CHRISTIAN P. AND DOUC, RANDAL. A vanilla Rao–Blackwellization of Metropolis–Hastings algorithms 261–277
ROBINSON, JOHN AND KOLASSA, JOHN. Saddlepoint approximations for likelihood ratio like statistics with applications to permutation tests 3357–3363
ROBINSON, PETER M. AND HUALDE, JAVIER. Gaussian pseudo-maximum likelihood estimation of fractional time series models 3152–3181
ROHDE, ANGELIKA AND TSYBAKOV, ALEXANDRE B. Estimation of high-dimensional low-rank matrices 887–930
ROHE, KARL, CHATTERJEE, SOURAV AND YU, BIN. Spectral clustering and the high-dimensional stochastic blockmodel 1878–1915
ROJO, JAVIER. Erich Leo Lehmann—A glimpse into his life and work 2244–2265
ROQUAIN, ETIENNE AND VILLERS, FANNY. Exact calculations for false discovery proportion with application to least favorable configurations 584–612
SAMWORTH, RICHARD, SCHUHMACHER, DOMINIC AND DÜMBGEN, LUTZ. Approximation by log-concave distributions, with applications to regression 702–730
SARDA, PASCAL AND KNEIP, ALOIS. Factor models and variable selection in high-dimensional regression analysis 2410–2447
SCHUHMACHER, DOMINIC, DÜMBGEN, LUTZ AND SAMWORTH, RICHARD. Approximation by log-concave distributions, with applications to regression 702–730
SCHWARTZMAN, ARMIN, GAVRILOV, YULIA AND ADLER, ROBERT J. Multiple testing of local maxima for detection of peaks in 1D 3290–3319
SEIJO, EMILIO AND SEN, BODHISATTVA. Change-point in stochastic design regression and the bootstrap 1580–1607
SEIJO, EMILIO AND SEN, BODHISATTVA. Nonparametric least squares estimation of a multivariate convex regression function 1633–1657
SEN, BODHISATTVA AND SEIJO, EMILIO. Change-point in stochastic design regression and the bootstrap 1580–1607

SEN, BODHISATTVA AND SEIJO, EMILIO. Nonparametric least squares estimation of a multivariate convex regression function 1633–1657

SHAO, JUN, WANG, YAZHEN, DENG, XINWEI AND WANG, SIJIAN. Sparse linear discriminant analysis by thresholding for high dimensional data 1241–1265

SHE, YIYUAN, WEGKAMP, MARTEN H. AND BUNEA, FLORENTINA. Optimal selection of reduced rank estimators of high-dimensional matrices 1282–1309

SHEN, DAVID BO, LAI, TZE LEUNG AND GROSS, SHULAMITH T. Evaluating probability forecasts 2356–2382

SMALL, DYLAN S., ZHANG, MINGYUAN AND JOFFE, MARSHALL M. Causal inference for continuous-time processes when covariates are observed only at discrete times 131–173

SONG, LI AND DAVIS, RICHARD A. Unit roots in moving averages beyond first order 3062–3091

SOULIER, PHILIPPE AND ANEVSKI, DRAGI. Monotone spectral density estimation 418–438

STEIN, MICHAEL L. 2010 Rietz lecture: When does the screening effect hold? 2795–2819

SULLIVANT, SETH, DRTON, MATHIAS AND FOYGEL, RINA. Global identifiability of linear structural equation models 865–886

SUN, FASHENG, LIN, DENNIS K. J. AND LIU, MIN-QIAN. On construction of optimal mixed-level supersaturated designs 1310–1333

SZKOŁA, ARLETA AND NUSSBAUM, MICHAEL. An asymptotic error bound for testing multiple quantum hypotheses 3211–3233

TANG, RUNLONG, BANERJEE, MOULINATH AND MICHAILIDIS, GEORGE. A two-stage hybrid procedure for estimating an inverse regression function 956–989

TAQQU, M. S., REISEN, V. A., LÉVY-LEDUC, C., BOISTARD, H. AND MOULINES, E. Asymptotic properties of U-processes under long-range dependence 1399–1426

TAYLOR, JONATHAN AND TIBSHIRANI, RYAN J. The solution path of the generalized lasso 1335–1371

TIBSHIRANI, RYAN J. AND TAYLOR, JONATHAN. The solution path of the generalized lasso 1335–1371

TOMLIN, CLAIRE, ASWANI, ANIL AND BICKEL, PETER. Regression on manifolds: Estimation of the exterior derivative 48–81

TSYBAKOV, ALEXANDRE B., KOLTCHINSKII, VLADIMIR AND LOUNICI, KARIM. Nuclear-norm penalization and optimal rates for noisy low-rank matrix completion 2302–2329

TSYBAKOV, ALEXANDRE B., LOUNICI, KARIM, PONTIL, MASSIMILIANO AND VAN DE GEER, SARA. Oracle inequalities and optimal inference under group sparsity 2164–2204
TSYBAKOV, ALEXANDRE B. AND ROHDE, ANGELIKA. Estimation of high-dimensional low-rank matrices 887–930
TSYBAKOV, ALEXANDRE AND RIGOLLET, PHILIPPE. Exponential Screening and optimal rates of sparse estimation 731–771
TU, CHONG, WOLPERT, ROBERT L. AND CLYDE, MERLISE A. Stochastic expansions using continuous dictionaries: Lévy adaptive regression kernels 1916–1962
TYLER, DAVID E., WANG, JANE-LING, BALI, JUAN LUCAS AND BOENTE, GRACIELA. Robust functional principal components: A projection-pursuit approach 2852–2882
VAN DE GEER, SARA, TSYBAKOV, ALEXANDRE B., LOUNICI, KARIM AND PONTIL, MASSIMILIANO. Oracle inequalities and optimal inference under group sparsity 2164–2204
VAN DER VAART, A. W., VAN ZANTEN, J. H. AND KNAPIK, B. T. Bayesian inverse problems with Gaussian priors 2626–2657
VAN HANDEL, RAMON, DOUC, RANDAL, MOULINES, ERIC AND OLSSON, JIMMY. Consistency of the maximum likelihood estimator for general hidden Markov models 474–513
VAN ZANTEN, J. H., KNAPIK, B. T. AND VAN DER VAART, A. W. Bayesian inverse problems with Gaussian priors 2626–2657
VAN ZWET, WILLEM R. Remembering Erich Lehmann 2266–2279
VILLERS, FANNY AND ROQUAIN, ETIENNE. Exact calculations for false discovery proportion with application to least favorable configurations 584–612
VOLGUSHEV, STANISLAV, BÜCHER, AXEL AND DETTE, HOLGER. New estimators of the Pickands dependence function and a test for extreme-value dependence 1963–2006
WAINWRIGHT, MARTIN J., JORDAN, MICHAEL I. AND OBOZINSKI, GUILLAUME. Support union recovery in high-dimensional multivariate regression 1–47
WAINWRIGHT, MARTIN J. AND NEGAHBAN, SAHAND. Estimation of (near) low-rank matrices with noise and high-dimensional scaling 1069–1097
WAND, M. P., WANG, S. S. J., HALL, PETER AND PHAM, TUNG. Asymptotic normality and valid inference for Gaussian variational approximation 2502–2532
WANG, HAONAN, CHU, TINGJIN AND ZHU, JUN. Penalized maximum likelihood estimation and variable selection in geostatistics 2607–2625

WANG, JANE-LING, BALI, JUAN LUCAS, BOENTE, GRACIELA AND TYLER, DAVID E. Robust functional principal components: A projection-pursuit approach 2852–2882
WANG, JANE-LING AND JIANG, CI-REN. Functional single index models for longitudinal data 362–388
WANG, LAN. GEE analysis of clustered binary data with diverging number of covariates 389–417
WANG, LI, LIU, XIANG, LIANG, HUA AND CARROLL, RAYMOND J. Estimation and variable selection for generalized additive partial linear models 1827–1851
WANG, S. S. J., HALL, PETER, PHAM, TUNG AND WAND, M. P. Asymptotic normality and valid inference for Gaussian variational approximation 2502–2532
WANG, SIJIAN, SHAO, JUN, WANG, YAZHEN AND DENG, XINWEI. Sparse linear discriminant analysis by thresholding for high dimensional data 1241–1265
WANG, YAZHEN, DENG, XINWEI, WANG, SIJIAN AND SHAO, JUN. Sparse linear discriminant analysis by thresholding for high dimensional data 1241–1265
WEGKAMP, MARTEN H., BUNEA, FLORENTINA AND SHE, YIYUAN. Optimal selection of reduced rank estimators of high-dimensional matrices 1282–1309
WINKLER, ROBERT L. AND BELLONI, ALEXANDRE. On multivariate quantiles under partial orders 1125–1179
WOLPERT, ROBERT L., CLYDE, MERLISE A. AND TU, CHONG. Stochastic expansions using continuous dictionaries: Lévy adaptive regression kernels 1916–1962
WU, WENSONG, PEÑA, EDSEL A. AND HABIGER, JOSHUA D. Power-enhanced multiple decision functions controlling family-wise error and false discovery rates 556–583
XU, HONGQUAN, ZHANG, RUNCHU, PHOA, FREDERICK K. H. AND MUKERJEE, RAHUL. A trigonometric approach to quaternary code designs with application to one-eighth and one-sixteenth fractions 931–955
YANG, YUHONG AND LIU, WEI. Parametric or nonparametric? A parametricness index for model selection 2074–2102
YEN, TSO-JUNG. A majorization–minimization approach to variable selection using spike and slab priors 1748–1775
YIN, XIANGRONG AND LI, BING. Sufficient dimension reduction based on an ensemble of minimum average variance estimators 3392–3416

YU, BIN, ROHE, KARL AND CHATTERJEE, SOURAV. Spectral clustering and the high-dimensional stochastic blockmodel 1878–1915
YU, TAO, ZHANG, CHUNMING AND FAN, JIANQING. Multiple testing via FDR_L for large-scale imaging data 613–642
YUAN, MING AND CAI, T. TONY. Optimal estimation of the mean function based on discretely sampled functional data: Phase transition 2330–2355
YUKICH, J. E. AND JIMÉNEZ, RAÚL. Nonparametric estimation of surface integrals 232–260
ZHANG, CHUNMING, FAN, JIANQING AND YU, TAO. Multiple testing via FDR_L for large-scale imaging data 613–642
ZHANG, CUN-HUI, HUANG, JIAN, MA, SHUANGGE AND LI, HONGZHE. The sparse Laplacian shrinkage estimator for high-dimensional regression 2021–2046
ZHANG, LI-XIN, HU, FEIFANG, CHEUNG, SIU HUNG AND CHAN, WAI SUM. Immigrated urn models—theoretical properties and applications 643–671
ZHANG, MINGYUAN, JOFFE, MARSHALL M. AND SMALL, DYLAN S. Causal inference for continuous-time processes when covariates are observed only at discrete times 131–173
ZHANG, RUNCHU, PHOA, FREDERICK K. H., MUKERJEE, RAHUL AND XU, HONGQUAN. A trigonometric approach to quaternary code designs with application to one-eighth and one-sixteenth fractions 931–955
ZHANG, TENG AND LERMAN, GILAD. Robust recovery of multiple subspaces by geometric l_p minimization 2686–2715
ZHANG, XINYU AND LIANG, HUA. Focused information criterion and model averaging for generalized additive partial linear models 174–200
ZHAO, XINGQIU AND GAO, FUQING. Delta method in large deviations and moderate deviations for estimators 1211–1240
ZHENG, XINGHUA AND LI, YINGYING. On the estimation of integrated covariance matrices of high dimensional diffusion processes 3121–3151
ZHU, JUN, WANG, HAONAN AND CHU, TINGJIN. Penalized maximum likelihood estimation and variable selection in geostatistics 2607–2625
ZHU, KE AND LING, SHIQING. Global self-weighted and local quasi-maximum exponential likelihood estimators for ARMA–GARCH/IGARCH models 2131–2163
ZHU, LIXING, CUI, XIA AND HÄRDLE, WOLFGANG KARL. The EFM approach for single-index models 1658–1688

ZOU, HUI, KAI, BO AND LI, RUNZE. New efficient estimation and variable selection methods for semiparametric varying-coefficient partially linear models 305–332

Correction

LI, TING-TING, YANG, HU, WANG, JANE-LING, XUE, LIU-GEN AND ZHU, LI-XING. Estimation for a partial-linear single-index model 3441–3443

WANG, JANE-LING, XUE, LIU-GEN, ZHU, LI-XING, LI, TING-TING AND YANG, HU. Estimation for a partial-linear single-index model 3441–3443

XUE, LIU-GEN, ZHU, LI-XING, LI, TING-TING, YANG, HU AND WANG, JANE-LING. Estimation for a partial-linear single-index model 3441–3443

YANG, HU, WANG, JANE-LING, XUE, LIU-GEN, ZHU, LI-XING AND LI, TING-TING. Estimation for a partial-linear single-index model 3441–3443

ZHU, LI-XING, LI, TING-TING, YANG, HU, WANG, JANE-LING AND XUE, LIU-GEN. Estimation for a partial-linear single-index model 3441–3443